

CS534 - MACHINE LEARNING

FINAL EXAM

Author: Vy Bui
Email: buiivy@oregonstate.edu

Contents

1	DECISION TREE	5
1.1	Mutual Information	5
2	Emsemble Methods	7
2.1	Bagging	7
2.2	Boosting	7
3	Clustering	9
3.1	Hierarchical Clustering	9
3.2	K-means	9
3.2.1	Limits	9
4	Mixture of Gaussians	11
4.1	Maximum Likelihood	11
4.2	Expectation Maximization (EM)	11
4.2.1	Optimization Transfer	11
4.2.2	Properties	11
5	Model Selection and Evaluation for Clustering	13

Chapter 1

DECISION TREE

1.1 Mutual Information

Entropy

$$H(X) = - \sum_{k=1}^K p(X = k) \log_2 p(X = k) \quad (1.1)$$

Entropy for Binary Random Variable

$$H(X) = -p(X = 1) \log_2 p(X = 1) - p(X = 0) \log_2 p(X = 0) \quad (1.2)$$

Joint Entropy

$$H(X, Y) = - \sum_{x,y} p(x, y) \log_2 p(x, y) \quad (1.3)$$

Conditional Entropy

$$H(Y|X) = H(X, Y) - H(X) = - \sum_{x,y} p(x, y) \log_2 p(x, y) - \sum_x p(x) \log_2 \frac{1}{p(x)} \quad (1.4)$$

or more general

$$H((X_1, X_2, \dots, X_n)) = \sum_{i=1}^n H(X_i | X_1, \dots, X_{i-1}) \quad (1.5)$$

(1.4)

Mutual information tells us how similar two distributions are.

$$I(X, Y) = H(X) - H(X|Y) = H(Y) - H(Y|X) \quad (1.6)$$

[Mur22], 6.3

Notes from [Mur22], 18

- Multi-way split might cause **data fragmentation** (too little data might fall into each subtree), resulting in overfitting.
-
-

[HTF17], 9.2

Chapter 2

Emsemble Methods

Weak and Strong learners?

2.1 Bagging

refer to [\[Mur22\]](#), chapter 18.3 Bagging.

2.2 Boosting

[\[Bis06\]](#), 14.3

Chapter 3

Clustering

3.1 Hierarchical Clustering

For **Hierarchical Clustering**, refer to [Mur22], chapter 21.2 Hierarchical clustering.

For **Flat Clustering**, refer to [Mur22], chapter 21.3 K Means Clustering.

3.2 K-means

3.2.1 Limits

- restrictive assumption that all clusters have the same spherical shape
- assumes that all clusters can be described by Gaussians in the input space, so it cannot be applied to discrete data

Chapter 4

Mixture of Gaussians

4.1 Maximum Likelihood

4.2 Expectation Maximization (EM)

4.2.1 Optimization Transfer

4.2.2 Properties

Chapter 5

Model Selection and Evaluation for Clustering

Bibliography

- [Bis06] Christopher M. Bishop. *Pattern Recognition and Machine Learning*. Springer, 2006.
- [HTF17] Trevor Hastie, Robert Tibshirani, and Jerome Friedman. *The Elements of Statistical Learning*. Springer, 2017.
- [Mur22] Kevin Patrick Murphy. *Probabilistic Machine Learning, An Introduction*. The MIT Press, 2022.